

2021 3

2021 9 30

2021 10 27

§1

2021 10 25

2021 7 1 2021 9 30

§2

	519949		
	2016 11 10		
	272,633,838.81		
	M2	GDP	CPI
	300	*50%+	*50%
	A	C	E
	CXLXA	-	-

	519949	007293	007294
	6,213,994.75	1,902,053.05	264,517,791.01

§3

3.1

	2021 7 1	2021 9 30	
	A	C	E
1	67,943.21	49,040.16	508,933.93
2	-209,910.20	-199,987.49	-4,476,847.83
3	-0.0107	-0.0176	-0.0154
4	8,575,278.39	2,586,049.63	361,357,888.17
5	1.380	1.360	1.366

1

2

3.2

3.2.1

A

	-0.72%	0.42%	-2.55%	0.60%	1.83%	-0.18%
	0.36%	0.36%	-0.20%	0.55%	0.56%	-0.19%
	7.39%	0.45%	6.10%	0.61%	1.29%	-0.16%
	40.39%	0.48%	29.72%	0.67%	10.67%	-0.19%
	46.21%	0.43%	34.50%	0.60%	11.71%	-0.17%

C

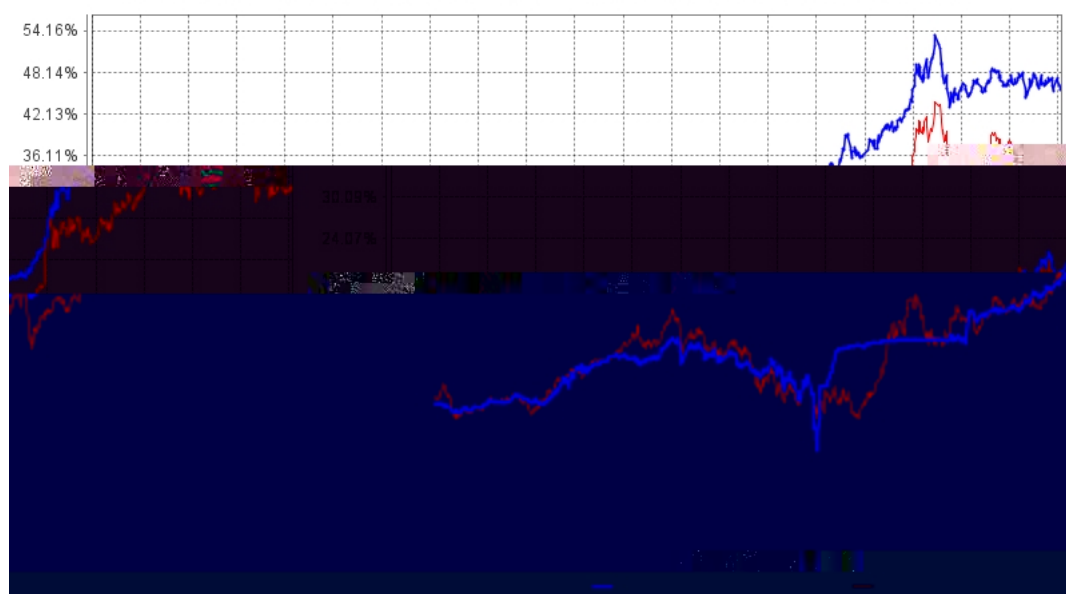
	-0.87%	0.42%	-2.55%	0.60%	1.68%	-0.18%
	0.15%	0.36%	-0.20%	0.55%	0.35%	-0.19%
	7.09%	0.45%	6.10%	0.61%	0.99%	-0.16%
	31.78%	0.41%	17.42%	0.64%	14.36%	-0.23%

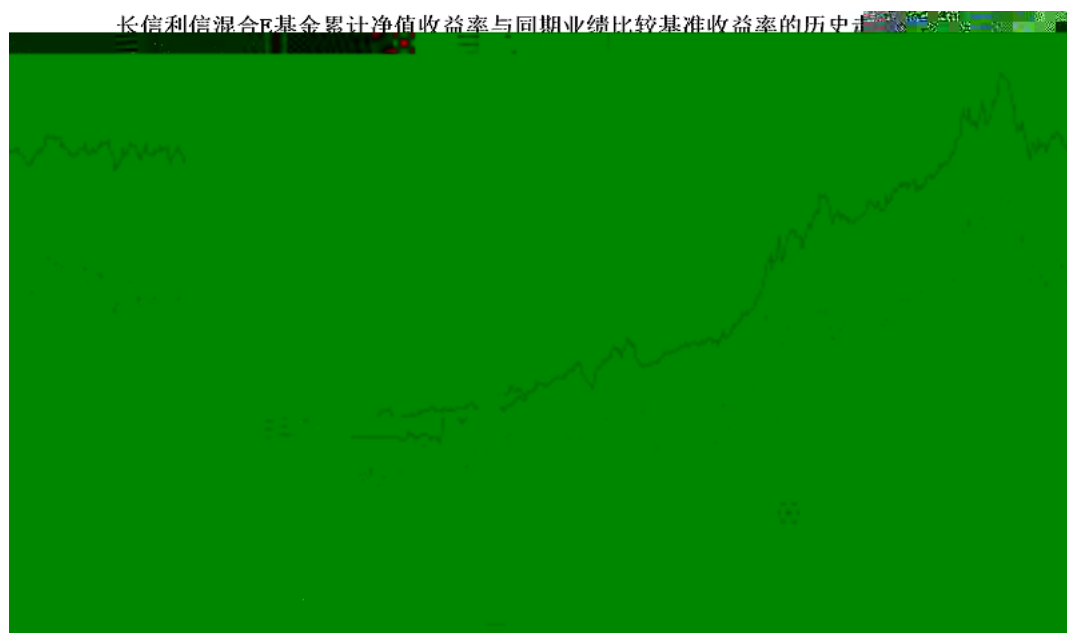
E

	-0.73%	0.43%	-2.55%	0.60%	1.82%	-0.17%
	0.29%	0.36%	-0.20%	0.55%	0.49%	-0.19%
	7.39%	0.45%	6.10%	0.61%	1.29%	-0.16%
	32.36%	0.41%	17.42%	0.64%	14.94%	-0.23%

3.2.2

长信利信混合A基金累计净值收益率与同期业绩比较基准收益率的历史走势对比图





1 2019 4 25
 A C E
 2 A 2016 11 10 2021 9 30 C
 2019 4 25 2021 9 30 E 2019
 4 25 2021 9 30
 3 6

§4

4.1

		2019 4 27	2021 7 16	15	
					2007 7
		2021 7 6	-	14	

		2021 9 7	-	7	2016 7
--	--	-------------	---	---	--------

1

2

4.2**4.3****4.3.1****4.3.2**

5%

4.4

1

2

3

" "

4

/

Calmar

4.5

2021	9	30	A	1.380	1.440
			A	-0.72%	C
					1.360
				C	-0.87%
					E
1.360					
1.366		1.366		E	-0.73%
					-2.55%

4.6

§5

5.1

			%
1		121,785,798.73	32.63
		121,785,798.73	32.63
2		-	-
3		231,892,040.00	62.14

		231,892,040.00	62.14
		-	-
4		-	-
5		-	-
6		-	-
		-	-
7		15,009,875.39	4.02
8		4,496,835.95	1.20
9		373,184,550.07	100.00

5.2

5.2.1

			(%)
A		12,350.52	0.00
B		-	-
C		63,225,443.11	16.97
D		633,577.75	0.17
E		20,183.39	0.01
F		18,400.20	0.00
G		33,093,739.00	8.88
H		-	-
I		5,203,328.35	1.40
J		4,783,057.42	1.28
K		14,690,864.00	3.94
L		-	-
M		96,147.59	0.03
N		8,707.40	0.00
O		-	-
P		-	-
Q		-	-
R		-	-
S		-	-
		121,785,798.73	32.69

5.2.2

5.3

5.3.1

1	002120		868,000	16,709,000.00	4.49
2	603128		766,500	9,749,880.00	2.62
3	300750		15,500	8,148,815.00	2.19
4	002415		147,687	8,122,785.00	2.18
5	002475		216,800	7,741,928.00	2.08
6	600519		3,898	7,133,340.00	1.91
7	600233		476,300	6,634,859.00	1.78
8	600048		470,700	6,603,921.00	1.77
9	603236		27,200	4,414,288.00	1.18
10	000002	A	202,100	4,306,751.00	1.16

5.3.2

5.4

1		-	-
2		-	-
3		145,401,540.00	39.03
		74,785,540.00	20.08
4		20,378,000.00	5.47
5		-	-
6		66,112,500.00	17.75
7		-	-
8		-	-
9		-	-

10		231,892,040.00	62.25
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5.5

1	2128010	21	300,000	30,450,000.00	8.17
2	210203	21 03	300,000	30,402,000.00	8.16
3	152255	19 01	200,000	20,378,000.00	5.47
4	190203	19 03	200,000	20,250,000.00	5.44
5	1928034	19 01	200,000	20,240,000.00	5.43

5.6**5.7****5.8****5.9****5.9.1****5.9.2****5.10****5.10.1****5.10.2**

5.10.3

5.11

5.11.1

2021 3 30

2021 40

1 3

10

12

2021 9 7

0152021022

0152021061

2021 9 28

2021 5

2005

2005

2005

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100

300

5

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2021 3

2021 7 13

2021 28

4100

2020 12 25

2020 67

:

" "

4880

5.11.2**5.11.3**

1		71,610.67
2		174,839.71
3		-
4		4,249,820.57
5		565.00
6		-
7		-
8		4,496,835.95

5.11.4**5.11.5****5.11.6****§6**

	A	C	E
	39,567,851.34	19,272,105.67	339,491,722.34

	58,100.57	126,424.17	-
:	33,411,957.16	17,496,476.79	74,973,931.33
"_"	-	-	-
	6,213,994.75	1,902,053.05	264,517,791.01

§7

7.1

7.2

§8

8.1

20%

		20%					
1	2021 7 1 2021 9 30	130,026,813.56	0.00	18,772,703.48	111,254,110.08	40.81%	
2	2021 7	137,975,143.27	0.00	35,653,692.07	102,321,451.20	37.53%	

		1 2021 30	9					
	-	-		-	-	-	-	-
1								
2								
3								

8.2**§9****9.1**

- 1
- 2
- 3
- 4
- 5
- 6

9.2

9.3

2021 10 27